

Integrability Conditions on Periodic Functions Related to their Fourier Transforms

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1. INTRODUCTION

Let f be a periodic function and $c_n(f)$ its Fourier coefficients. We want to give integrability conditions on f ensuring the convergence of the series

$$\sum' |c_n(f)| |n|^{-\alpha}, \quad (1.1)$$

where α is a real number satisfying $0 \leq \alpha < 1$. (The symbol \sum' means that the summation is carried out from $-\infty$ to $+\infty$ except for $n = 0$.) We assume the period to be 1. For $\alpha = 0$ there is a global condition, given by Zygmund [8, p. 242], saying that (1.1) converges if $|f| \log^+ |f| \in L$. There is a corresponding local condition by the same author [7, p. 299], saying that if f is bounded outside every neighborhood of $x = 0$, even and nonincreasing in a right neighborhood of $x = 0$, then

$$\int_0^1 f(x) \log \frac{1}{x} dx < \infty \quad (1.2)$$

is necessary and sufficient for the convergence of (1.1). For $\alpha > 0$ there seem to exist only local conditions. Sz.-Nagy [4, p. 121] has proved that the convergence of

$$\int_0^1 f(x) x^{-\alpha} dx \quad (1.3)$$

is necessary and sufficient for the convergence of (1.1), if f is odd or even, bounded outside a neighborhood of $x = 0$, and nonincreasing in $]0, \frac{1}{2}]$. For $0 < \alpha < \frac{1}{2}$ it is easily seen that we do not have to require f to be monotone in the entire interval $]0, \frac{1}{2}]$ but only in $]0, \delta]$ for some $\delta > 0$. For $\alpha \geq \frac{1}{2}$ there is, however, no such generalization since there are continuous (and, thus, bounded) functions, such that (1.1) diverges ([3, Chapter IV: 6]). Boas [1, p. 14] has raised the question, whether the convergence of (1.2) or (1.3) is a

sufficient condition to ensure the convergence of (1.1), when f is positive in a right neighborhood of $x = 0$, bounded outside a neighborhood of $x = 0$ and odd or even. From Salem's result it is clear that this is not true for $\alpha \geq \frac{1}{2}$. For $0 \leq \alpha < \frac{1}{2}$ an attempt to answer the question has been made by Izumi and Izumi [2, p. 584]. Unfortunately, their counterexamples are functions that are not bounded at $x = \frac{1}{2}$ (or $x = \pi$ when f has period 2π).

In this paper we give in Section 3 a global condition for the convergence of (1.1) when $0 < \alpha < \frac{1}{2}$. The global conditions are used in Section 4 to deduce local criteria for $0 \leq \alpha < \frac{1}{2}$, and in Section 5 we give counterexamples showing that our conditions, in a way, are best possible. These examples also show that it is feasible to have (1.2) ($\alpha = 0$) or (1.3) ($0 < \alpha < \frac{1}{2}$) convergent, f positive and (1.1) divergent. Section 2 contains a few lemmas that we have to use in more than one section.

2. SOME LEMMAS

LEMMA 2.1. *Let $\sum_{p=1}^{\infty} a_p$ be a positive and convergent series and let δ be a positive number. Then there exists a sequence $(c_p)_1^{\infty}$ such that*

$$a_p \leq c_p, \quad \sum_{p=1}^{\infty} c_p \text{ is convergent} \quad \text{and} \quad 2^{-\delta} \leq \frac{c_{p+1}}{c_p} \leq 2^{\delta}. \quad (2.1)$$

Proof. Since $a_{p+k} \rightarrow 0$ when $k \rightarrow \infty$, it is clear that for every $p \geq 1$ there exists an integer k_p , such that

$$b_p = \max_{k \geq 0} 2^{-\delta k} a_{p+k} = 2^{-\delta k_p} a_{p+k_p}.$$

Obviously, $b_p \geq a_p$ and $b_{p+k} = 2^{\delta k} b_p$, $k = 0, 1, \dots, k_p$. The sequence $(b_p)_1^{\infty}$ satisfies the right inequality of (2.1) because

$$b_{p+1} = \max_{k \geq 0} 2^{-\delta k} a_{p+1+k} = 2^{\delta} \max_{k \geq 1} 2^{-\delta k} a_{p+k} \leq 2^{\delta} b_p.$$

If $(p_{\nu})_1^{\infty}$ is the increasing sequence of integers such that $b_{p_{\nu}} = a_{p_{\nu}}$, then

$$\sum_{l=p_{\nu}+1}^{p_{\nu+1}} b_l \leq \sum_{k=0}^{p_{\nu+1}-p_{\nu}} 2^{-\delta k} b_{p_{\nu+1}} \leq \frac{2^{\delta}}{2^{\delta}-1} a_{p_{\nu+1}}.$$

Thus, the convergence of $\sum_{p=1}^{\infty} a_p$ implies the convergence of $\sum_{p=1}^{\infty} b_p$. Put

$$c_p = \max_{0 \leq k \leq p} 2^{-\delta k} b_{p-k} = 2^{-\delta k_p} b_{p-k_p}.$$

Evidently $c_p \geq b_p$ and $c_{p-k} = 2^{\delta k} c_p$, $k = 0, 1, \dots, k_p$. The sequence $(c_p)_1^\infty$ satisfies the left inequality of (2.1) because

$$2^{-\delta} c_p = \max_{0 \leq k \leq p} 2^{-\delta(k+1)} b_{p-k} = \max_{1 \leq k \leq p+1} 2^{-\delta k} b_{p+1-k} \leq c_{p+1}.$$

We find that either $c_{p+1} = 2^{-\delta} c_p$ or $c_{p+1} = b_{p+1}$. In the former case the right inequality of (2.1) is trivially true, and in the latter case we get

$$\frac{c_{p+1}}{c_p} = \frac{b_{p+1}}{c_p} \leq \frac{b_{p+1}}{b_p} \leq 2^\delta.$$

Thus, the sequence $(c_p)_1^\infty$ satisfies (2.1).

Consider now the increasing sequence of integers, $(p_\nu)_1^\infty$, such that $c_{p_\nu} = b_{p_\nu}$. Then

$$\sum_{l=p_\nu}^{p_{\nu+1}-1} c_l \leq \sum_{k=0}^{p_{\nu+1}-p_\nu} 2^{-\delta k} b_{p_\nu} \leq \frac{2^\delta}{2^\delta - 1} b_{p_\nu}.$$

Now $\sum_{p=1}^\infty c_p$ is convergent since $\sum_{p=1}^\infty b_p$ is convergent, and the proof is complete.

Using this lemma we prove a corresponding lemma for functions on $[0, \infty[$.

LEMMA 2.2. *Let δ be a positive number and let g be a positive, integrable function on $[0, \infty[$ such that $a^x g(x)$ is decreasing or increasing for some $a > 0$. Then there exists an integrable function $g_2(x) \geq g(x)$ such that $2^{\delta x} g_2(x)$ is non-decreasing and $2^{-\delta x} g_2(x)$ is nonincreasing.*

Proof. We prove the lemma when $a^x g(x)$ is increasing. The decreasing case is treated analogously. We can, without loss of generality, assume that $a > 1$ and thus for $k \leq x \leq k+1$ we have

$$\frac{g(k)}{a} \leq g(x) \leq ag(k+1). \quad (2.2)$$

Therefore, the integrability of $g(x)$ is equivalent to the convergence of the series $\sum_{k=1}^\infty g(k)$. By Lemma 2.1 we can construct a function g_1 , defined on the positive integers, such that $g_1(k) \geq g(k)$, $\sum_{k=0}^\infty g_1(k)$ is convergent and

$$2^{-\delta} \leq \frac{g_1(k+1)}{g_1(k)} \leq 2^\delta. \quad (2.3)$$

Define g_2 in the interval $[k, k+1]$, $k = 0, 1, 2, \dots$, by

$$g_2(k+x) = a^{2^\delta} g_1(k) \left(\frac{g_1(k+1)}{g_1(k)} \right)^x, \quad 0 \leq x \leq 1.$$

Using (2.2) and (2.3) we obtain

$$\begin{aligned} g_2(k+x) &\geq a2^\delta \min(g_1(k), g_1(k+1)) \geq ag_1(k+1) \\ &\geq ag(k+1) \geq g(k+x). \end{aligned}$$

Moreover, if $t \geq 0$, then

$$2^{-\delta t} \leq \frac{g_2(x+t)}{g_2(x)} \leq 2^{\delta t}.$$

This means that $2^{\delta x}g_2(x)$ is nondecreasing and $2^{-\delta x}g_2(x)$ is nonincreasing. Finally we observe that $g_2(k+x) \leq a2^\delta \max(g_1(k), g_1(k+1))$, and, therefore, $\sum_0^\infty g_2(k)$ converges. Consequently, g_2 is integrable and the proof is complete.

We also need the lemma formulated for functions on $]0, 1]$.

LEMMA 2.3. *Let δ be a positive number and let g be a positive, integrable function on $]0, 1]$, such that $x^{-a}g(x)$ is decreasing for some real number a . Then there exists an integrable function $g_2(x) \geq g(x)$, such that $x^{1+\delta}g_2(x)$ is increasing and $x^{1-\delta}g_2(x)$ is decreasing.*

The lemma is easily proved by using the transformation $x \rightarrow 2^{-x}$ and Lemma 2.2.

LEMMA 2.4. *Let h be a positive and continuous function on $[0, \infty[$ such that $h(t)2^{\delta t}$ is nondecreasing and $h(t)2^{-\delta t}$ is nonincreasing for some δ satisfying $0 < \delta < 1$. If $\alpha < 1$, then the equation*

$$h(\log^+ x 2^{(1-\alpha)k}) = 1/x \quad (2.4)$$

has a unique solution $x = a_k$. If

$$x_k = \log^+ a_k 2^{(1-\alpha)k},$$

then there exists a natural number k_0 such that

$$(1-\alpha)(1+\delta)^{-1} \leq x_{k+1} - x_k \leq (1-\alpha)(1-\delta)^{-1}, \quad k = k_0, k_0 + 1, \dots \quad (2.5)$$

Proof. Putting $t = x 2^{(1-\alpha)k}$ we see that the Eq. (2.4) is equivalent to the equation

$$h(\log^+ t) = 2^{(1-\alpha)k}/t. \quad (2.6)$$

We multiply each side in (2.6) by t^δ . By hypothesis $t^\delta h(\log^+ t)$ is nondecreasing and $2^{(1-\alpha)k} t^{-1+\delta}$ is decreasing. Therefore, (2.6) has a unique solution

$N_k = a_k 2^{(1-\alpha)k}$. It is easily seen that the sequence $(N_k)_1^\infty$ is increasing. By hypothesis $h(\log^+ t) t^{-\delta}$ is nonincreasing, and using this fact combined with (2.6) we obtain

$$2^{(1-\alpha)(k+1)} N_{k+1}^{-(1+\delta)} \leq 2^{(1-\alpha)k} N_k^{-(1+\delta)}.$$

Hence,

$$\frac{N_{k+1}}{N_k} \geq 2^{(1-\alpha)/(1+\delta)}. \quad (2.7)$$

In particular, it follows that $N_k \geq 1$, and, thus,

$$x_{k+1} - x_k = \log \frac{N_{k+1}}{N_k} \quad \text{for } k \geq k_0. \quad (2.8)$$

From (2.6) and the fact that $t^\delta h(\log^+ t)$ is nondecreasing we deduce

$$\frac{N_{k+1}}{N_k} \leq 2^{(1-\alpha)/(1-\delta)}. \quad (2.9)$$

Combining (2.7), (2.8), and (2.9) we get (2.5). The proof is complete.

3. GLOBAL CONDITIONS

In this section we shall state a theorem (in two equivalent forms) which imposes integrability conditions on a periodic function f ensuring the convergence of the series $\sum' |c_n(g)| |n|^{a-1}$ for every periodic function g such that $|g| \leq |f|$.

Let F be an indefinite integral of a periodic and integrable function f . We denote by $\omega(F, h)$ the modulus of continuity of F , and the quadratic modulus of continuity, $\omega_2(F, h)$, is defined by

$$\omega_2(F, h) = \sup_{0 < t \leq h} \left(\int_0^1 |F(x+t) - F(x)|^2 dx \right)^{1/2}.$$

We normalize f , such that $\int_0^1 |f| dx = 1$, and estimate $\omega_2(H_a, h)$, where

$$H_a(x) = \int_0^x f(t) dt, \quad |f| > a.$$

We choose t satisfying $0 \leq t \leq h$ and obtain

$$\int_0^1 |H_a(x+t) - H_a(x)|^2 dx \leq \omega(H_a, h) \int_0^1 |H_a(x+t) - H_a(x)| dx.$$

It is easily seen that $\omega(H_a, h) \leq V_a$ and

$$\int_0^1 |H_a(x+t) - H_a(x)| dx \leq V_a t,$$

where V_a is the total variation on $[0, 1]$ of H_a . Thus,

$$\omega_2(H_a, h) \leq V_a h^{1/2}. \quad (3.1)$$

We also need another property of ω_2 , namely

$$\omega_2(F + G, h) \leq \omega_2(F, h) + \omega_2(G, h). \quad (3.2)$$

This inequality follows from Minkowski's inequality and the definition of ω_2 as a supremum.

For the proof of Theorem 3.3 we need two lemmas.

LEMMA 3.1. *Let f be a periodic function, with period 1, and let F be an indefinite integral of f . Suppose that*

$$\sum_{p=1}^{\infty} 2^{p(\alpha+1/2)} \omega_2(F, 2^{-p})$$

is convergent for some α satisfying $0 \leq \alpha < \frac{1}{2}$. Then the series $\sum' |c_n(f)| |n|^{\alpha-1}$ is convergent.

Proof. We choose a constant K such that $L(x) = F(x) + Kx$ is periodic. If $n \neq 0$ it is known that $L(x)$ has Fourier coefficients

$$c_n(L) = c_n(f) \cdot (2\pi i n)^{-1}. \quad (3.3)$$

It is also known (e.g., [8, p. 241]) that

$$\sum_{n=2^{p-1}+1}^{2^p} |c_n(L)| \leq 2^{p/2} \omega_2(L, 2^{-p-1}), \quad p = 1, 2, \dots$$

Therefore,

$$\sum_{n=2^{p-1}+1}^{2^p} |c_n(L)| |n|^{\alpha} \leq 2^{p(\alpha+1/2)} \omega_2(L, 2^{-p-1}).$$

Thus using (3.2) we obtain

$$\sum_{n=2^{p-1}+1}^{2^p} |c_n(L)| |n|^{\alpha} \leq 2^{p(\alpha+1/2)} \omega_2(F, 2^{-p-1}) + K 2^{p(\alpha-1/2)}, \quad p = 1, 2, \dots \quad (3.4)$$

The same estimations are valid for negative values of n , and, therefore, the lemma follows from (3.3) and (3.4).

Remark. Applying the lemma to a bounded function we see that if α is a real number satisfying $0 \leq \alpha < \frac{1}{2}$, and if f is a bounded and periodic function, then the series $\sum' |c_n(f)| |n|^{\alpha-1}$ is convergent.

LEMMA 3.2. *Let f be a function with period 1. If*

$$E = \{x \mid 0 \leq x \leq 1 \text{ and } |f| \leq A\},$$

and if

$$H(x) = \int_{[0,x] \cap E} f(u) du,$$

then

$$\omega_2(H, h) \leq Ah(mE)^{1/2}.$$

Proof. By the definitions of ω_2 and ω , it follows that

$$\omega_2^2(H, h) \leq \omega(H, h) V_H h, \quad (3.5)$$

where V_H is the total variation of H . However,

$$\omega(H, h) \leq hA \quad (3.6)$$

and

$$V_H \leq AmE. \quad (3.7)$$

Combining (3.5)–(3.7) we obtain the desired result.

THEOREM 3.3. *Let f be a function with period 1. If α is a real number satisfying $0 < \alpha < \frac{1}{2}$, and if there exists a positive and continuous function h_1 , on $[0, \infty[$ such that*

$$h_1(x) x^k \text{ is increasing for some constant } k, \quad (3.8)$$

$$\int_0^\infty \frac{dx}{h_1(x)} < \infty \quad (3.9)$$

and

$$\int_0^1 |f| (h_1(|f|))^{\alpha/(1-\alpha)} dx < \infty, \quad (3.10)$$

then

$$\sum' |c_n(g)| |n|^{\alpha-1} < \infty$$

for every function g with period 1 such that $|g| \leq |f|$.

THEOREM 3.3'. Let f be a function with period 1. If α is a real number satisfying $0 < \alpha < \frac{1}{2}$, and if there exists a positive and continuous function h on $[0, \infty]$ such that

$$h(x) c^x \text{ is increasing for some positive constant } c, \quad (3.11)$$

$$\int_0^\infty \frac{dx}{h(x)} < \infty \quad (3.12)$$

and

$$\int_0^1 |f|^{1/(1-\alpha)} (h(\log^+ |f|))^{\alpha/(1-\alpha)} dx < \infty, \quad (3.13)$$

then

$$\sum' |c_n(g)| |n|^{x-1} < \infty$$

for every function g with period 1 such that $|g| \leq |f|$.

Theorem 3.3 is easier than Theorem 3.3' to apply to an individual function, but Theorem 3.3' better shows the structure of the theorem and has a proof which is more easy to survey.

Proof. If h satisfies (3.11), (3.12) and (3.13) when $\log = {}^a\log$ for some $a > 1$, then $h_3(x) = h(x {}^a\log 2)$ satisfies (3.11), (3.12) and (3.13) when $\log = {}^2\log$. Thus, we may, without loss of generality, assume that $\log = {}^2\log$. Now putting $h(x) = 2^{-x} h_1(2^x)$, some computation establishes the equivalence of Theorems 3.3 and 3.3'. Because of hypothesis (3.11) we can apply Lemma 2.2 to the function $g(x) = 1/h(x)$. It is easy to see that the modified function $h_2(x) = 1/g_2(x)$ satisfies (3.11), (3.12), and (3.13). Therefore, choosing δ such that $0 < \delta < 1$ we can, still without loss of generality, suppose that $h(x) 2^{\delta x}$ is nondecreasing and $h(x) 2^{-\delta x}$ is nonincreasing. The choice of δ makes the function $t(h(\log^+ t))^\alpha$ increasing in $[0, \infty[$, and, thus, if (3.13) is valid for a function f , then (3.13) is also valid for all functions g such that $|g| \leq |f|$. Therefore, it is enough to prove the theorem with $g = f$.

Put

$$N_k = a_k 2^{(1-\alpha)k} \quad \text{and} \quad x_k = \log^+ N_k, \quad k = 1, 2, \dots,$$

where a_k are the unique solutions of the equation

$$h(\log^+ x 2^{(1-\alpha)k}) = 1/x.$$

From (2.7) and (2.9) it follows that

$$2^{(1-\alpha)/(1+\delta)} \leq \frac{N_{k+1}}{N_k} \leq 2^{(1-\alpha)/(1-\delta)}, \quad k = 1, 2, \dots \quad (3.14)$$

Let F be an indefinite integral of f , and for $k = 1, 2, \dots$, and $N_0 = 0$ we put

$$E_a = \{x \mid 0 \leq x \leq 1, |f(x)| > a\},$$

and

$$V_a = \int_{E_a} |f| dx, \quad F(x) = G_a(x) + H_a(x),$$

where

$$H_a(x) = \int_{E_a \cap [0, x]} f(t) dt,$$

$$S_k = E_{N_{k-1}} \setminus E_{N_k} \quad \text{and} \quad F_k(x) = H_{N_{k-1}}(x) - H_{N_k}(x).$$

The sequence $(N_k)_1^\infty$ is increasing, and, therefore, the convergence of

$$\int_0^1 |f|^{1/(1-\alpha)} (h(\log^+ |f|))^{\alpha/(1-\alpha)} dx$$

is equivalent to the convergence of the series

$$\sum_{k=1}^{\infty} \int_{S_k} |f|^{1/(1-\alpha)} (h(\log^+ |f|))^{\alpha/(1-\alpha)} dx.$$

By (3.14) and the fact that $t (h(\log^+ t))^\alpha$ is increasing for $t \geq 0$, we obtain that this series is convergent if and only if

$$\sum_{k=1}^{\infty} 2^k a_k^{1/(1-\alpha)} (h(x_k))^{\alpha/(1-\alpha)} m(S_k) = \sum_{k=1}^{\infty} 2^k a_k m(S_k) < \infty. \quad (3.15)$$

Thus, hypothesis (3.13) is equivalent to (3.15). Because of Lemma 3.1, it is sufficient to prove that

$$\sum_{p=1}^{\infty} 2^{p(\alpha+1/2)} \omega_2(F, 2^{-p}) < \infty, \quad (3.16)$$

where F is an indefinite integral of f . Applying Lemma 3.2 to F_k we get

$$\omega_2(F_k, 2^{-p}) \leq N_k(m(S_k))^{1/2} 2^{-p}. \quad (3.17)$$

We observe that $G_{N_p} = \sum_{k=1}^p F_k$, and, therefore, using (3.2) and (3.17), we obtain

$$\omega_2(G_{N_p}, 2^{-p}) \leq \sum_{k=1}^p \omega_2(F_k, 2^{-p}) \leq \sum_{k=1}^p N_k(m(S_k))^{1/2} 2^{-p}.$$

Thus,

$$\begin{aligned}
 \sum_{p=1}^{\infty} 2^{p(\alpha+1/2)} \omega_2(G_{N_p}, 2^{-p}) &\leq \sum_{p=1}^{\infty} 2^{p(\alpha+1/2)} \sum_{k=1}^p N_k(m(S_k))^{1/2} 2^{-p} \\
 &= \sum_{k=1}^{\infty} N_k(m(S_k))^{1/2} \sum_{p=k}^{\infty} 2^{p(\alpha-1/2)} \leq K_0 \sum_{k=1}^{\infty} N_k(m(S_k))^{1/2} 2^{k(\alpha-1/2)} \quad (3.18) \\
 &= K_0 \sum_{k=1}^{\infty} 2^{k/2} a_k(m(S_k))^{1/2},
 \end{aligned}$$

where K_0 is a positive constant. By Cauchy's inequality

$$\sum_{k=1}^{\infty} 2^{k/2} a_k(m(S_k))^{1/2} \leq \left(\sum_{k=1}^{\infty} 2^k a_k m(S_k) \right)^{1/2} \left(\sum_{k=1}^{\infty} a_k \right)^{1/2}. \quad (3.19)$$

If n is a positive integer, and t is a real number satisfying $0 \leq t \leq 1$, then it follows from the uniform growth condition of h that

$$\frac{2^{-\delta}}{h(n-t)} \leq \frac{1}{h(n)} \leq \frac{2^{\delta}}{h(n+t)}. \quad (3.20)$$

A consequence of (3.20) is that $\int_0^{\infty} dx/h(x)$ converges if and only if $\sum_{n=0}^{\infty} 1/h(n)$ converges. By Lemma 2.4 we have $x_{k+1} - x_k \geq c > 0$ for $k \geq k_0$, and, therefore, there is at most $[1/c] + 1$ of the numbers x_k in an interval $[n, n+1]$. Using (3.20) we conclude that if $\sum_{k=0}^{\infty} 1/h(k)$ is convergent, then $\sum_{k=1}^{\infty} 1/h(x_k)$ is convergent. Now combining (3.13), (3.15), (3.18), and (3.19), we see that

$$\sum_{p=1}^{\infty} 2^{p(\alpha+1/2)} \omega_2(G_{N_p}, 2^{-p}) < \infty. \quad (3.21)$$

From the estimation (3.1) we observe that

$$\sum_{p=1}^{\infty} 2^{p(\alpha+1/2)} \omega_2(H_{N_p}, 2^{-p}) \leq \sum_{p=1}^{\infty} 2^{p\alpha} V_{N_p}. \quad (3.22)$$

We use Abelian transformation on the series $\sum_{p=1}^{\infty} 2^{p\alpha} V_{N_p}$, and deduce that it converges exactly when $\sum_{p=1}^{\infty} 2^{p\alpha} (V_{N_p} - V_{N_{p+1}})$ converges. An easy computation shows that the latter series converges and diverges exactly as $\sum_{k=1}^{\infty} 2^k a_k m(S_k)$. Therefore, by (3.13), (3.15), and (3.22), we infer that

$$\sum_{p=1}^{\infty} 2^{p(\alpha+1/2)} \omega_2(H_{N_p}, 2^{-p}) < \infty. \quad (3.23)$$

Finally (3.16) follows from (3.2), (3.21), (3.23) and the fact that

$$F(x) = G_{N_p} + H_{N_p}$$

for every p . The proof is complete.

Remark 1. The hypothesis (3.9) is not superfluous. We show this later as Theorem 5.4.

COROLLARY. *Let α be a real number satisfying $0 < \alpha < \frac{1}{2}$, and let f be a periodic function, with period 1. If*

$$\int_0^1 |f|^{1/(1-\alpha)} (\log^+ |f|)^{\alpha/(1-\alpha)+\epsilon} dx$$

is convergent for any $\epsilon > 0$, then the series $\sum' |c_n(g)| |n|^{\alpha-1}$ converges, where g is a periodic function such that $|g| \leq |f|$.

Proof. Choose $h(t) = t^{1+(\epsilon(1-\alpha)/\alpha)}$ and apply Theorem 3.3'.

Remark 2. By Remark 1 we see that the corollary is false with $\epsilon = 0$.

Remark 3. Choosing

$$\begin{aligned} h(t) &= t(\log t)^{1+(\epsilon(1-\alpha)/\alpha)}, \\ h(t) &= t \log t (\log \log t)^{1+(\epsilon(1-\alpha)/\alpha)}, \dots, \end{aligned}$$

etc. for $\epsilon > 0$ we obtain corollaries analogous to the corollary above.

Remark 4. The corresponding global condition for $\alpha = 0$ has been given by Zygmund [8, p. 242], and reads: "If $|f| \log^+ |f| \in L$, then $\sum' |c_n(f)| |n|^{-1} < \infty$." This condition is also necessary in a class of functions [6, p. 19–22].

Remark 5. For $\alpha \geq \frac{1}{2}$ Salem has shown [3, Chapter IV: 6] that there exists a continuous function f , such that $\sum' |c_n(f)| |n|^{\alpha-1} = \infty$. See also Zygmund [8, p. 225–228]. Therefore, Theorem 3.3 is not adequate for $\alpha \geq \frac{1}{2}$.

4. LOCAL CONDITIONS

In this section we study functions, with period 1, that are bounded on $[\delta, 1 - \delta]$ for every $\delta > 0$. The functions only misbehave in a neighborhood of $x = 0$. The following lemma enables us to deduce a local condition from the global condition in the preceding section.

LEMMA 4.1. *Let α be a real number, $0 < \alpha < 1$, and let f be a function on $]0, 1[$, such that for some real a $x^{-a} |f(x)|$ is decreasing in a right neighborhood of $x = 0$ and bounded elsewhere, and such that $x^{-\alpha} f(x) \in L[0, 1]$. Then there exists a positive and continuous function h , defined on $[0, \infty[$ and a positive number K , $K < 2^{1/\alpha}$, such that*

- (a) $K^{-x} h(x)$ is nonincreasing,
- (b) $K^x h(x)$ is nondecreasing,
- (c) $\int_0^\infty dx/h(x) < \infty$ and
- (d) $\int_0^1 |f|^{1/(1-\alpha)} (h(\log^+ |f|))^{\alpha/(1-\alpha)} dx < \infty$.

Proof. The growth and integrability conditions on f imply by Lemma 2.3 the existence, for every $\delta > 0$, of a function $g(x) \geq 1$, such that $|f(x)| \leq g(x)$,

$$x^{1-\alpha+\delta} g(x) \text{ is nondecreasing,} \quad (4.1)$$

$$x^{1-\alpha-\delta} g(x) \text{ is nonincreasing,} \quad (4.2)$$

and

$$\int_0^1 \frac{g(x)}{x^\alpha} dx < \infty.$$

This integral, however, converges if and only if

$$\sum_{p=0}^{\infty} g(2^{-p}) 2^{p(\alpha-1)} < \infty. \quad (4.3)$$

Put $a_p = g(2^{-p}) \cdot 2^{p(\alpha-1)}$, and define the function h at the points $x_p = \log g(2^{-p})$ by $h(x_p) = 1/a_p$, $p = 0, 1, 2, \dots$. It now follows from (4.1) and (4.2) that

$$g(2^{-p}) 2^{(1-\alpha-\delta)x} \leq g(2^{-p-x}) \leq g(2^{-p}) 2^{(1-\alpha+\delta)x}, \quad 0 \leq x \leq 1. \quad (4.4)$$

This gives

$$(1 - \alpha - \delta) \leq x_{p+1} - x_p \leq (1 - \alpha + \delta), \quad (4.5)$$

and from (4.4) and the definition of $h(x_p)$,

$$2^{-\delta} \leq \frac{h(x_p)}{h(x_{p+1})} = \frac{g(2^{-p-1})}{g(2^{-p}) \cdot 2^{1-\alpha}} \leq 2^\delta.$$

Therefore, h can be extended to a continuous function, defined for $x \geq 0$, and satisfy (a) and (b) with $K = 2^{\delta c}$, where $c = (1 - \alpha - \delta)^{-1} + 1$. Thus, choosing δ small enough we obtain $K < 2^{1/\alpha}$. By (4.3)

$$\sum_{p=0}^{\infty} \frac{1}{h(x_p)} = \sum_{p=0}^{\infty} a_p$$

is convergent, and from the right inequality of (4.5), we conclude that

$$\sum_{k=1}^{\infty} \frac{1}{h(k)} \quad \text{and, thus,} \quad \int_0^1 \frac{dx}{h(x)}$$

are convergent. Condition (c) of the lemma is, therefore, satisfied. From the growth properties of g and h we deduce

$$\begin{aligned} & \int_0^1 (g(x))^{1/(1-\alpha)} (h(\log^+ g))^{\alpha/(1-\alpha)} dx \\ & \leq K^{1/(1-\alpha)} \sum_{p=0}^{\infty} g(2^{-p})^{1/(1-\alpha)} 2^{\delta\alpha/(1-\alpha)} (h(x_p))^{\alpha/(1-\alpha)} 2^{-p} \\ & = K^{1/(1-\alpha)} 2^{\delta\alpha/(1-\alpha)} \sum_{p=0}^{\infty} a_p. \end{aligned}$$

It now follows from (4.3) that condition (d) of the lemma is satisfied by the function g . However, $K < 2^{1/\alpha}$ makes $t(h(\log^+ t))^\alpha$ a nondecreasing function of t . We conclude that condition (d) is satisfied also for the function f , and the lemma is proved.

We define f^* to be the smallest function with period 1, satisfying $|f| \leq f^*$ and having the property that f^* is nonincreasing in $]0, \frac{1}{2}]$ and nondecreasing in $[\frac{1}{2}, 1[$. We then have the following.

THEOREM 4.2. *The following implication holds for $0 < \alpha < \frac{1}{2}$*

$$\int_{-1/2}^{1/2} \frac{f^*}{|x|^\alpha} dx < \infty \Rightarrow \sum' |c_n(f)| |n|^{\alpha-1} < \infty. \quad (4.6)$$

Proof. In the above proof we have in fact shown the lemma to be true for a nonincreasing function g , that majorizes $|f|$. It is then true for any smaller function and finite sums of such functions, in particular for the function f^* . For $0 < \alpha < \frac{1}{2}$ the conclusion of the theorem now is an immediate consequence of Theorem 3.3.

COROLLARY 4.3. *The conditions on f posed in Theorem 3.3 are necessary and sufficient when $0 < \alpha < \frac{1}{2}$ for the convergence of $\sum_{n=1}^{\infty} |c_n(f)| |n|^{\alpha-1}$ if f is real, nonincreasing in a right neighborhood of $x = 0$, bounded in $[\delta, 1 - \delta]$ for every $\delta > 0$, and odd or even.*

Proof. This follows immediately from Lemma 4.1, Theorem 3.3, and the fact [4, p. 121] that the implication (4.6) is an equivalence for integrable, odd or even functions, nonincreasing in a right neighborhood of $x = 0$.

Remark 1. Implication (4.6) does not hold in general when $\alpha \geq \frac{1}{2}$. Salem has shown ([3, Chapter IV: 6] or [8, p. 225]), that there are continuous functions on $[0, 1]$ such that

$$|c_n(f)| = \frac{1}{n^{1/2} \log n}.$$

His functions are, for example, of the form

$$f(x) = \sum_2^{\infty} \frac{e^{2\pi i(g(n)+nx)}}{n^{1/2} \log n},$$

for a certain real function $g(n)$. The functions $\frac{1}{2} \operatorname{Re}(f(x) + f(-x))$ or $\frac{1}{2} \operatorname{Im}(f(x) - f(-x))$ are bounded, real, even or odd and their cosine or sine coefficients are $\cos(2\pi g(n)) (n^{1/2} \log n)^{-1}$. It is easy to see that this is also true for the corresponding functions, where $g(n)$ has been replaced by $tg(n)$, t being real and nonzero:

$$f_t(x) = \sum_1^{\infty} \frac{\cos(2\pi tg(n))}{n^{1/2} \log n} \cos 2\pi nx,$$

$$g_t(x) = \sum_1^{\infty} \frac{\cos(2\pi tg(n))}{n^{1/2} \log n} \sin 2\pi nx.$$

Applying Beppo-Levi's theorem we find that there exists a number $t > 0$ such that

$$\sum_1^{\infty} \frac{|\cos(2\pi tg(n))|}{n \log n} = \infty,$$

but $f_t(x)$ and $g_t(x)$ are bounded, real, even and odd functions, respectively.

Remark 2. The condition on f^* given in the theorem cannot, in general, be weakened. This is shown by a counterexample (Theorem 5.2).

The corresponding theorem in the case that $\alpha = 0$ is trivial. We list it here mainly because our counterexample (Theorem 5.3) shows that the theorem is almost as sharp as possible.

THEOREM 4.4. *If f has period 1, is bounded in $[\delta, 1 - \delta]$ for every $\delta > 0$, and $\lim_{x \rightarrow 0} x^a f(x) = 0$ for some real number a , then the following implication holds:*

$$\int_{-1/2}^{1/2} |f(x)| \log \frac{1}{x} dx < \infty \Rightarrow \sum' |c_n(f)| |n|^{-1} < \infty. \quad (4.7)$$

Proof. By assumption $|f(x)| < A|x|^{-a}$ in some neighborhood of $x = 0$ and for some constant A . This gives

$$\log^+ |f| \leq \log^+ A + a \log 1/|x|.$$

It follows that $|f| \log^+ |f| \in L$, and the conclusion of the theorem, then, is a consequence of a well known theorem by Zygmund [8, p. 242].

5. COUNTEREXAMPLES

This section is used to show that Theorems 3.3 and 4.2 are, in a way, best possible, and that Theorem 4.4 is close to being best possible. In order to construct a counterexample corresponding to Theorem 4.2, we need a lemma.

LEMMA 5.1. *If $0 \leq a_p \leq 1$, $p = 1, 2, \dots$, and $\sum_1^\infty a_p$ diverges, then, for every $\delta > 0$, there exists an increasing sequence $(p_v)_1^\infty$ of positive integers, such that*

$$(1 + \delta)^{p_v - p_{v+1}} \leq \frac{a_{p_v}}{a_{p_{v+1}}} \leq (1 + \delta)^{p_{v+1} - p_v}$$

and such that the series $\sum_{v=1}^\infty a_{p_v}$ diverges.

Proof. A proof is found in Wik [5, p. 75].

THEOREM 5.2. *Suppose that $0 < \alpha < 1$, and let g be a nonincreasing positive function on $]0, 1]$, such that*

$$\int_0^1 \frac{g(x)}{x^\alpha} dx = \infty. \quad (5.1)$$

Then there exists a function f , with period 1, such that $0 \leq f(x) \leq g(x)$ and such that

- (a) $\int_0^1 f(x)/x^\alpha dx < \infty$ and
- (b) $\sum' |c_n(f)| |n|^{\alpha-1} = \infty$.

Proof. Choose a positive number c , so large that

$$c^\alpha > 10 \quad \text{and} \quad c^{1-\alpha} > 10. \quad (5.2)$$

Put $a_p = g(c^{-p+1}) c^{p(\alpha-1)}$, $p = 1, 2, \dots$. It follows from (5.1) that the series $\sum_{p=1}^\infty a_p$ is divergent, and we may, without loss of generality, assume that $a_p < 1$. According to Lemma 5.1, there is a sequence $(p_v)_1^\infty$ such that

$$\left(\frac{4}{5}\right)^{p_{v+1} - p_v} < \frac{a_{p_v}}{a_{p_{v+1}}} < \left(\frac{5}{4}\right)^{p_{v+1} - p_v} \quad (5.3)$$

and such that $\sum_{v=1}^{\infty} a_{p_v}$ is divergent. We now choose a sequence $(b_v)_{v=1}^{\infty}$, $b_v < 1$, $v = 1, 2, \dots$, such that

$$\sum_{v=1}^{\infty} b_v a_{p_v} < \infty \quad (5.4)$$

and

$$\sum_{v=1}^{\infty} b_v^{1-\alpha} a_{p_v} = \infty. \quad (5.5)$$

It is possible to choose $(b_v)_{v=1}^{\infty}$ as a nonincreasing sequence. Our function f now is defined in the following way:

$$f(x) = \begin{cases} a_{p_v} c^{p_v(1-\alpha)} & \text{on } I_k = [c^{-p_v}, c^{-p_v}(1 + b_v)], \\ 0 & \text{elsewhere on } [0, 1]. \end{cases} \quad v = 2, 3, \dots,$$

We then have $0 \leq f(x) \leq g(x)$ on $]0, 1[$ and

$$\int_0^1 \frac{f(x)}{x^\alpha} dx \leq \sum_{v=1}^{\infty} a_{p_v} \cdot b_v,$$

which converges by (5.4). Condition (a) of the theorem is, thus, satisfied. For the Fourier coefficients we use the following estimation:

$$\left| \int_{I_k} e^{2\pi i n x} dx \right| \begin{cases} \geq (2/\pi) m I_k, & |n| m I_k \leq \frac{1}{2} \\ \leq m I_k, & \text{every } n \\ \leq 1/\pi n, & |n| m I_k \geq \frac{1}{2}. \end{cases}$$

In the interval $c^{p_v}/3b_v \leq n \leq c^{p_v}/2b_v$ we, therefore, obtain

$$|c_n(f)| \geq \frac{2}{\pi} a_{p_v} c^{-p_v \alpha} b_v - \sum_{k=v+1}^{\infty} a_{p_k} c^{-p_k \alpha} b_k - \frac{1}{\pi n} \sum_{k=1}^{v-1} a_{p_k} c^{p_k(1-\alpha)}.$$

By (5.2) and (5.3), the terms of the first series decrease at least as those of a geometric series with ratio $\frac{1}{8}$. In the same way we find that the terms of the second series increase at least as those of a geometric series with ratio 8. Thus, for

$$n_v = c^{p_v}/3b_v \leq n \leq c^{p_v}/2b_v = n_v' \\ |c_n(f)| \geq a_{p_v} c^{-p_v \alpha} b_v \left(\frac{2}{\pi} - \frac{2}{7} \right).$$

Summation over these values of n gives

$$\sum_{n_v}^{n_v'} |c_n(f)| n^{\alpha-1} \geq K a_{p_v} b_v^{1-\alpha}.$$

Since $n_{v+1} > n'_v$, it follows from (5.5) that the series $\sum' |c_n(f)| |n|^{\alpha-1}$ diverges. Thus, condition (b) is satisfied, and the theorem is proved.

Remark. By considering real and imaginary parts separately, it is easily seen that the preceding function, extended to an even or odd function, gives an example of a function which is bounded outside a neighborhood of $x = 0$, nonnegative in a right neighborhood of $x = 0$, and such that

$$\int_0^1 \frac{|f(x)|}{x^\alpha} dx < \infty \quad \text{but} \quad \sum_{n=1}^{\infty} |a_n(f)| n^{\alpha-1} = \infty$$

or

$$\sum_{n=1}^{\infty} |b_n(f)| n^{\alpha-1} = \infty,$$

respectively. This is an answer to a question raised by Boas [1, p. 14].

The corresponding counterexample for $\alpha = 0$ is the following.

THEOREM 5.3. *Let g be a bounded function on $[\delta, 1]$, for every $\delta > 0$, satisfying*

$$\lim_{x \rightarrow 0^+} a^{-1/x} g(x) > 0,$$

for some real number $a > 1$. Then there exists a function f with period 1, such that $0 \leq f(x) \leq g(x)$,

$$\int_0^1 f(x) \log \frac{1}{x} dx < \infty \quad \text{and} \quad \sum' |c_n(f)| |n|^{-1} = \infty. \quad (5.6)$$

Proof. Without loss of generality we may assume that $g(x) > a^{1/x}$ in a neighborhood to the right of $x = 0$.

Put $f(x) = 0$ except that $f(x) = 3^{-p} 2^{3^p}$ on intervals of length 2^{-3^p} and right endpoints at $(3^p - p \log 3)^{-1} \log a$, $p = p_0, p_0 + 1, \dots$. If p_0 is large enough, we have

$$0 \leq f(x) \leq g(x), \quad \text{and} \quad \int_0^1 f(x) \log \frac{1}{x} dx$$

converges as the series $\sum_{p=1}^{\infty} p 3^{-p}$. For

$$n_p = 5 \cdot 2^{3^p-1} \leq \frac{1}{2} 2^{3^p} = n'_p$$

we obtain, in analogy with the proof of Theorem 5.2, the following estimation for the Fourier coefficients of f :

$$|c_n(f)| \geq \frac{2}{\pi} 3^{-p} - \sum_{p+1}^{\infty} \frac{1}{3^k} - \frac{1}{\pi n} \sum_{p_0}^{p-1} 3^{-k} 2^{3^k}.$$

This gives

$$\sum_{n_p}^{n_p'} |c_n(f)| |n|^{-1} \geq 2/100,$$

and since $n_{p+1} \geq n_p'$ we conclude that $\sum' |c_n(f)| |n|^{-1}$ is divergent. The theorem is thereby proved.

Remark. Also this time we can extend the function to be even or odd and keep the properties (5.6).

By Zygmund [7, p. 299] (see also Boas [1, p. 13]), the integral and the series of (5.6) are equiconvergent for the class of even, integrable functions that are bounded in $[\delta, 1 - \delta]$ for every $\delta > 0$, and nonincreasing in a right neighborhood of the origin. The above example shows that this is no longer true if we replace the assumption that f is monotone by the assumption that $f \geq 0$ in a neighborhood of $x = 0$. However, in the class of positive, integrable functions f such that $f(x) = O(1/|x|)$ in a neighborhood of $x = 0$ and bounded in $[\delta, 1 - \delta]$ for every $\delta > 0$, the following equivalence holds:

$$|f| \log^+ |f| \in L[0, 1] \Leftrightarrow \sum' |c_n(f)| |n|^{-1} < \infty.$$

See Wik [6, p. 19].

Finally we give a counterexample showing that the condition of Theorem 3.3 that $1/h(x)$ is integrable cannot be weakened.

THEOREM 5.4. *Let h be a positive function on $[0, \infty]$, such that $2^{\delta x} h(x)$ is increasing and $2^{-\delta x} h(x)$ is decreasing for some number δ , $0 < \delta < 1$. Suppose further that*

$$\int_0^\infty \frac{dx}{h(x)} = \infty.$$

Then there exists, for every α satisfying $0 < \alpha < 1$, a nonnegative function f with period 1 such that

$$\int_0^1 |f(x)|^{1/(1-\alpha)} (h(\log^+ |f|))^{\alpha/(1-\alpha)} dx < \infty,$$

but

$$\sum' |c_n(f)| |n|^{\alpha-1} = \infty.$$

Proof. Let a_k be the unique solution of

$$h(\log^+ x c^{k(1-\alpha)}) = x^{-1}, \quad k = 1, 2, \dots$$

By Lemma 2.4, applied with the base of the logarithm being c instead of 2 it follows that if

$$x_k = c \log^+ a_k c^{k(1-\alpha)},$$

then

$$(1 - \alpha)(1 + \delta)^{-1} < x_{k+1} - x_k < (1 - \alpha)(1 - \delta)^{-1}, \quad k = k_0, k_0 + 1, \dots \quad (5.7)$$

As in Theorem 5.2, we assume c^α and $c^{1-\alpha}$ are both greater than 8.

The divergence of $\int_0^\infty dx/h(x)$ is equivalent to the divergence of $\sum_{k=1}^\infty 1/h(k)$, and the growth condition on h and (5.7) imply that this is its turn is equivalent to the divergence of

$$\sum_{k=1}^\infty \frac{1}{h(x_k)} \quad \text{or} \quad \sum_{k=1}^\infty a_k.$$

We now proceed as we did in Theorem 5.2, and choose a nonincreasing sequence $(b_k)_{k=1}^\infty$ such that $\sum_{k=1}^\infty a_k b_k^{1-\alpha}$ diverges and $\sum_{k=1}^\infty a_k b_k$ converges, and put

$$f(x) = \begin{cases} a_k c^{k(1-\alpha)} & \text{on } [c^{-k}, c^{-k}(1 + b_k)], \\ 0 & \text{elsewhere.} \end{cases}$$

Then we obtain, just as in the proof of Theorem 5.2, that $\sum' |c_n(f)| |n|^{\alpha-1}$ diverges. Using the growth properties of h we see also

$$\int_0^1 |f(x)|^{1/(1-\alpha)} (h(\log^+ |f|))^{\alpha/(1-\alpha)} dx \leq \sum_{k=1}^\infty a_k^{1/(1-\alpha)} b_k (h(x_k))^{\alpha/(1-\alpha)} = \sum_{k=1}^\infty a_k b_k.$$

Since this series is convergent, our theorem is proved.

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